

13/09/2019

Volume Summary

Products	On Book Volume	Basis Trades Volume	Block Volume	Total Volume	Open Interest *	Previous Business Day			
						Open Interest *	Total Volume	OI Change	Total Volume Change
Long Term Interest Rate Derivatives	20			20	0	0	0	20	
Bobl Future					0	0	0		
Bund Future	20			20	0	0	0	20	
Long Gilt Future					0	0	0		
Schatz Future					0	0	0		
Short Term Interest Rate Derivatives	18,648		7,614	26,262	640,960	643,716	12,923	-2,756	13,339
One Month SONIA Future					434	434	0		
Three Month Euribor Future	7,290		5,526	12,816	306,242	308,543	6,370	-2,301	6,446
Three Month SONIA Future	5,558			5,558	63,837	63,881	3,876	-44	1,682
Three Month Sterling Future	5,800		2,088	7,888	270,447	270,858	2,677	-411	5,211
Total	18,668		7,614	26,282	640,960	643,716	12,923	-2,756	13,359

13/09/2019

Long Term Interest Rate Derivatives
Schatz Future

												Previous Business Day				
Instrument	Expiration Date	DSP	EDSP	Open	Last	High	Low	Total Volume	Block Volume	Basis Trade Volume	Open Interest *	DSP	Volume	Open Interest *	DSP Change	OI Change
SCH9Z	6 Dec 2019	112.208									0	112.263		0	-0.055	0
SCH0H	6 Mar 2020	112.698									0	112.780		0	-0.082	0
SCH0M	8 Jun 2020	112.875									0	112.985		0	-0.110	0
Total											0			0		0

Bund Future

												Previous Business Day				
Instrument	Expiration Date	DSP	EDSP	Open	Last	High	Low	Total Volume	Block Volume	Basis Trade Volume	Open Interest *	DSP	Volume	Open Interest *	DSP Change	OI Change
BND9Z	6 Dec 2019	172.415		172.630	172.500	172.630	172.500	20			0	173.955		0	-1.540	0
BND0H	6 Mar 2020	174.350									0	176.275		0	-1.925	0
BND0M	8 Jun 2020	171.575									0	174.990		0	-3.415	0
Total								20			0			0		0

Bobl Future

												Previous Business Day				
Instrument	Expiration Date	DSP	EDSP	Open	Last	High	Low	Total Volume	Block Volume	Basis Trade Volume	Open Interest *	DSP	Volume	Open Interest *	DSP Change	OI Change
BBL9Z	6 Dec 2019	135.155									0	135.585		0	-0.430	0
BBL0H	6 Mar 2020	135.095									0	135.675		0	-0.580	0
BBL0M	8 Jun 2020	135.390									0	136.025		0	-0.635	0
Total											0			0		0

Long Gilt Future

												Previous Business Day				
Instrument	Expiration Date	DSP	EDSP	Open	Last	High	Low	Total Volume	Block Volume	Basis Trade Volume	Open Interest *	DSP	Volume	Open Interest *	DSP Change	OI Change
GLT9U	26 Sep 2019	132.105									0	133.490		0	-1.385	0
GLT9Z	27 Dec 2019	131.135									0	132.515		0	-1.380	0
GLT0H	27 Mar 2020	131.675									0	133.290		0	-1.615	0
Total											0			0		0

13/09/2019

Short Term Interest Rate Derivatives
Three Month Euribor Future

Instrument	Expiration Date	DSP	EDSP	Open	Last	High	Low	Total Volume	Block Volume	Basis Trade Volume	Open Interest *	Previous Business Day				
												DSP	Volume	Open Interest *	DSP Change	OI Change
EUI9U	16 Sep 2019	100.400		100.405	100.400	100.405	100.400	808			30,136	100.415	1,010	29,627	-0.015	509
EUI9V	14 Oct 2019	100.410									0	100.435		0	-0.025	0
EUI9X	18 Nov 2019	100.425									0	100.440		0	-0.015	0
EUI9Z	16 Dec 2019	100.440		100.425	100.440	100.450	100.415	1,616			76,785	100.465	482	76,934	-0.025	-149
EUI0F	13 Jan 2020	100.485									0	100.520		0	-0.035	0
EUI0G	17 Feb 2020	100.500									0	100.565		0	-0.065	0
EUI0H	16 Mar 2020	100.480		100.450	100.480	100.490	100.435	4,686	2,529		42,536	100.500	1,106	42,521	-0.020	15
EUI0M	15 Jun 2020	100.505		100.470	100.505	100.505	100.470	544			32,281	100.530	431	32,691	-0.025	-410
EUI0U	14 Sep 2020	100.520		100.505	100.515	100.535	100.485	277			30,459	100.550	507	30,668	-0.030	-209
EUI0Z	14 Dec 2020	100.525		100.495	100.525	100.550	100.495	809			20,791	100.555	491	20,893	-0.030	-102
EUI1H	15 Mar 2021	100.510		100.510	100.510	100.520	100.510	751	614		15,301	100.545	1,108	16,207	-0.035	-906
EUI1M	14 Jun 2021	100.500		100.500	100.500	100.500	100.500	353			19,185	100.540	1	19,186	-0.040	-1
EUI1U	13 Sep 2021	100.490		100.495	100.495	100.495	100.495	126			11,651	100.530	1	11,650	-0.040	1
EUI1Z	13 Dec 2021	100.480		100.490	100.490	100.490	100.490	50			10,903	100.530	823	11,726	-0.050	-823
EUI2H	14 Mar 2022	100.460		100.455	100.455	100.455	100.455	159			7,684	100.515		7,684	-0.055	0
EUI2M	13 Jun 2022	100.440		100.455	100.450	100.460	100.450	52			3,912	100.500	185	3,988	-0.060	-76
EUI2U	19 Sep 2022	100.415		100.415	100.415	100.415	100.415	577	468		1,511	100.480	150	1,661	-0.065	-150
EUI2Z	19 Dec 2022	100.400		100.415	100.420	100.420	100.415	2,008	1,915		2,380	100.465	75	2,380	-0.065	0
EUI3H	13 Mar 2023	100.370									355	100.450		355	-0.080	0
EUI3M	19 Jun 2023	100.345									320	100.430		320	-0.085	0
EUI3U	18 Sep 2023	100.320									16	100.415		16	-0.095	0
EUI3Z	18 Dec 2023	100.295									31	100.400		31	-0.105	0
EUI4H	18 Mar 2024	100.255									0	100.365		0	-0.110	0
EUI4M	17 Jun 2024	100.220									0	100.320		0	-0.100	0
EUI4U	16 Sep 2024	100.175									0	100.275		0	-0.100	0
EUI4Z	16 Dec 2024	100.135									5	100.240		5	-0.105	0
EUI5H	17 Mar 2025	100.095									0	100.195		0	-0.100	0
EUI5M	16 Jun 2025	100.050									0	100.155		0	-0.105	0
Total								12,816	5,526		306,242		6,370	308,543		-2,301

13/09/2019

Three Month Sterling Future

Instrument	Expiration Date	DSP	EDSP	Open	Last	High	Low	Total Volume	Block Volume	Basis Trade Volume	Open Interest *	Previous Business Day				
												DSP	Volume	Open Interest *	DSP Change	OI Change
STL9U	18 Sep 2019	99.210		99.210	99.210	99.210	99.210	892	588		65,168	99.215	67	65,168	-0.005	0
STL9V	16 Oct 2019	99.160									0	99.210		0	-0.050	0
STL9X	20 Nov 2019	99.145									0	99.195		0	-0.050	0
STL9Z	18 Dec 2019	99.170		99.160	99.175	99.180	99.160	809			29,386	99.190	809	29,832	-0.020	-446
STL0H	18 Mar 2020	99.215		99.220	99.215	99.235	99.215	1,018			28,366	99.260	292	28,459	-0.045	-93
STL0M	17 Jun 2020	99.225		99.240	99.230	99.250	99.230	1,014			17,250	99.295	347	17,229	-0.070	21
STL0U	16 Sep 2020	99.240		99.260	99.250	99.260	99.250	1,102			44,635	99.305	323	44,740	-0.065	-105
STL0Z	16 Dec 2020	99.220		99.230	99.220	99.235	99.220	848			19,793	99.290	319	19,766	-0.070	27
STL1H	17 Mar 2021	99.235		99.250	99.235	99.250	99.235	464			35,406	99.320	240	35,257	-0.085	149
STL1M	16 Jun 2021	99.225		99.240	99.210	99.240	99.210	80			3,348	99.325	172	3,344	-0.100	4
STL1U	15 Sep 2021	99.220		99.240	99.235	99.240	99.235	3			4,311	99.325	94	4,286	-0.105	25
STL1Z	15 Dec 2021	99.215		99.230	99.240	99.240	99.230	27			6,795	99.320	3	6,795	-0.105	0
STL2H	16 Mar 2022	99.215		99.235	99.235	99.235	99.235	2			3,041	99.325	11	3,034	-0.110	7
STL2M	15 Jun 2022	99.210		99.235	99.235	99.235	99.235	1			4,085	99.320		4,085	-0.110	0
STL2U	21 Sep 2022	99.205									5,351	99.315		5,351	-0.110	0
STL2Z	21 Dec 2022	99.195		99.230	99.235	99.235	99.230	1,628	1,500		3,238	99.305		3,238	-0.110	0
STL3H	15 Mar 2023	99.200									87	99.310		87	-0.110	0
STL3M	21 Jun 2023	99.195									79	99.305		79	-0.110	0
STL3U	20 Sep 2023	99.190									32	99.300		32	-0.110	0
STL3Z	20 Dec 2023	99.170									39	99.285		39	-0.115	0
STL4H	20 Mar 2024	99.165									26	99.280		26	-0.115	0
STL4M	19 Jun 2024	99.155									10	99.270		10	-0.115	0
STL4U	18 Sep 2024	99.145									1	99.255		1	-0.110	0
STL4Z	18 Dec 2024	99.120									0	99.235		0	-0.115	0
STL5H	19 Mar 2025	99.115									0	99.225		0	-0.110	0
STL5M	18 Jun 2025	99.095									0	99.200		0	-0.105	0
Total								7,888	2,088		270,447		2,677	270,858		-411

13/09/2019

Three Month SONIA Future

Instrument	Expiration Date	DSP	EDSP	Open	Last	High	Low	Total Volume	Block Volume	Basis Trade Volume	Open Interest *	Previous Business Day				
												DSP	Volume	Open Interest *	DSP Change	OI Change
SON9M	18 Sep 2019	99.295									17,346	99.295		17,346	0.000	0
SON9Q	20 Nov 2019	99.290									0	99.295		0	-0.005	0
SON9U	18 Dec 2019	99.295		99.295	99.295	99.300	99.295	192			15,896	99.300	5	15,896	-0.005	0
SON9V	15 Jan 2020	99.310									0	99.315		0	-0.005	0
SON9X	19 Feb 2020	99.320									0	99.335		0	-0.015	0
SON9Z	18 Mar 2020	99.325		99.320	99.325	99.335	99.320	738			10,024	99.350	671	10,470	-0.025	-446
SON0H	17 Jun 2020	99.355		99.360	99.350	99.380	99.350	1,057			4,958	99.405	476	5,044	-0.050	-86
SON0M	16 Sep 2020	99.370		99.375	99.365	99.395	99.365	861			2,490	99.430	657	2,381	-0.060	109
SON0U	16 Dec 2020	99.385		99.390	99.385	99.400	99.385	956			5,180	99.455	873	5,152	-0.070	28
SON0Z	17 Mar 2021	99.395		99.405	99.405	99.405	99.395	1,167			2,621	99.465	788	2,382	-0.070	239
SON1H	16 Jun 2021	99.385		99.405	99.390	99.405	99.390	558			1,592	99.470	301	1,474	-0.085	118
SON1M	15 Sep 2021	99.375						29			1,495	99.475	45	1,523	-0.100	-28
SON1U	15 Dec 2021	99.375									382	99.475	60	360	-0.100	22
SON1Z	16 Mar 2022	99.385									844	99.490		844	-0.105	0
SON2H	15 Jun 2022	99.380									355	99.485		355	-0.105	0
SON2M	21 Sep 2022	99.370									502	99.485		502	-0.115	0
SON2U	21 Dec 2022	99.365									55	99.480		55	-0.115	0
SON2Z	15 Mar 2023	99.370									42	99.485		42	-0.115	0
SON3H	21 Jun 2023	99.360									15	99.475		15	-0.115	0
SON3M	20 Sep 2023	99.360									26	99.470		26	-0.110	0
SON3U	20 Dec 2023	99.350									2	99.460		2	-0.110	0
SON3Z	20 Mar 2024	99.345									0	99.455		0	-0.110	0
SON4H	19 Jun 2024	99.335									11	99.450		11	-0.115	0
SON4M	18 Sep 2024	99.320									0	99.435		0	-0.115	0
SON4U	18 Dec 2024	99.310									1	99.415		1	-0.105	0
SON4Z	19 Mar 2025	99.300									0	99.405		0	-0.105	0
SON5H	18 Jun 2025	99.280									0	99.385		0	-0.105	0
SON5M	17 Sep 2025	99.260									0	99.360		0	-0.100	0
Total								5,558			63,837		3,876	63,881		-44

13/09/2019

One Month SONIA Future

Instrument	Expiration Date	DSP	EDSP	Open	Last	High	Low	Total Volume	Block Volume	Basis Trade Volume	Open Interest *	Previous Business Day				
												DSP	Volume	Open Interest *	DSP Change	OI Change
OSN9Q	18 Sep 2019	99.295									50	99.290		50	0.005	0
OSN9U	16 Oct 2019	99.285									2	99.295		2	-0.010	0
OSN9V	20 Nov 2019	99.290									306	99.300		306	-0.010	0
OSN9X	18 Dec 2019	99.335									75	99.315		75	0.020	0
OSN9Z	15 Jan 2020	99.310									0	99.330		0	-0.020	0
OSN0F	19 Feb 2020	99.325									1	99.350		1	-0.025	0
OSN0G	18 Mar 2020	99.355									0	99.360		0	-0.005	0
OSN0H	15 Apr 2020	99.345									0	99.380		0	-0.035	0
OSN0J	20 May 2020	99.355									0	99.400		0	-0.045	0
OSN0K	17 Jun 2020	99.365									0	99.420		0	-0.055	0
OSN0M	15 Jul 2020	99.360									0	99.425		0	-0.065	0
OSN0N	19 Aug 2020	99.370									0	99.430		0	-0.060	0
OSN0Q	16 Sep 2020	99.365									0	99.435		0	-0.070	0
Total											434			434		0

* Please note that Open Interest statistics are reported with one day lag.

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13/09/2019

Strategy Instruments

Three Month Sterling Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	STL_FC_A5R6A0	17/06/2020	452
Butterfly	STL_FC_A5R4A0	18/12/2019	221
Butterfly	STL_FC_A5R5A0	18/03/2020	101
Butterfly	STL_FC_A5R8A0	16/12/2020	51
Calendar Spread	STL+0Z-1H	16/12/2020	69
Calendar Spread	STL+9Z-0H	18/12/2019	41
Calendar Spread	STL+9Z-0M	18/12/2019	25
Calendar Spread	STL+9U-9Z	18/09/2019	16
Calendar Spread	STL+1H-1M	17/03/2021	2
Calendar Spread	STL+1Z-2H	15/12/2021	2
Condor	STL_FC_A5ROA0	18/09/2019	16

13/09/2019

Three Month SONIA Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	SON_FC_AFRZ70	16/12/2020	333
Butterfly	SON_FC_AFRW70	18/03/2020	106
Butterfly	SON_FC_AFRX70	17/06/2020	50
Butterfly	SON_FC_AFRY70	16/09/2020	24
Butterfly	SON_FC_AFRV70	18/12/2019	1
Calendar Spread	SON+9Z-0H	18/03/2020	287
Calendar Spread	SON+0M-0U	16/09/2020	275
Calendar Spread	SON+0H-0M	17/06/2020	214
Calendar Spread	SON+0Z-1H	17/03/2021	162
Calendar Spread	SON+0U-0Z	16/12/2020	134
Calendar Spread	SON+9U-9Z	18/12/2019	30
Calendar Spread	SON+1H-1M	16/06/2021	6
Calendar Spread	SON+9U-0H	18/12/2019	1

13/09/2019

Three Month Euribor Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	EUI_FC_A4R4M0	16/09/2019	20
Butterfly	EUI_FC_A4R6M0	16/03/2020	20
Calendar Spread	EUI+0H-2Z	16/03/2020	1,915
Calendar Spread	EUI+0H-1H	16/03/2020	614
Calendar Spread	EUI+9Z-0H	16/12/2019	500
Calendar Spread	EUI+0U-0Z	14/09/2020	70
Calendar Spread	EUI+0H-0U	16/03/2020	51
Calendar Spread	EUI+1U-1Z	13/09/2021	50
Calendar Spread	EUI+9U-0H	16/09/2019	50
Calendar Spread	EUI+0Z-1H	14/12/2020	29
Calendar Spread	EUI+9Z-0Z	16/12/2019	21

13/09/2019

Inter Commodity Spread Futures

Strategy Type	Instrument	Expiration Date	Quantity Traded
Inter Commodity Spread	SON-STL_9Z	18/12/2019	263
Inter Commodity Spread	SON-STL_0H	18/03/2020	180
Inter Commodity Spread	SON-STL_0Z	16/12/2020	125
Inter Commodity Spread	SON-STL_0U	16/09/2020	65
Inter Commodity Spread	SON-STL_9U	18/09/2019	54
Inter Commodity Spread	SON-STL_0M	17/06/2020	32
Inter Commodity Spread	SON-STL_1H	17/03/2021	25
Inter Commodity Spread	SON-STL_1M	16/06/2021	23

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